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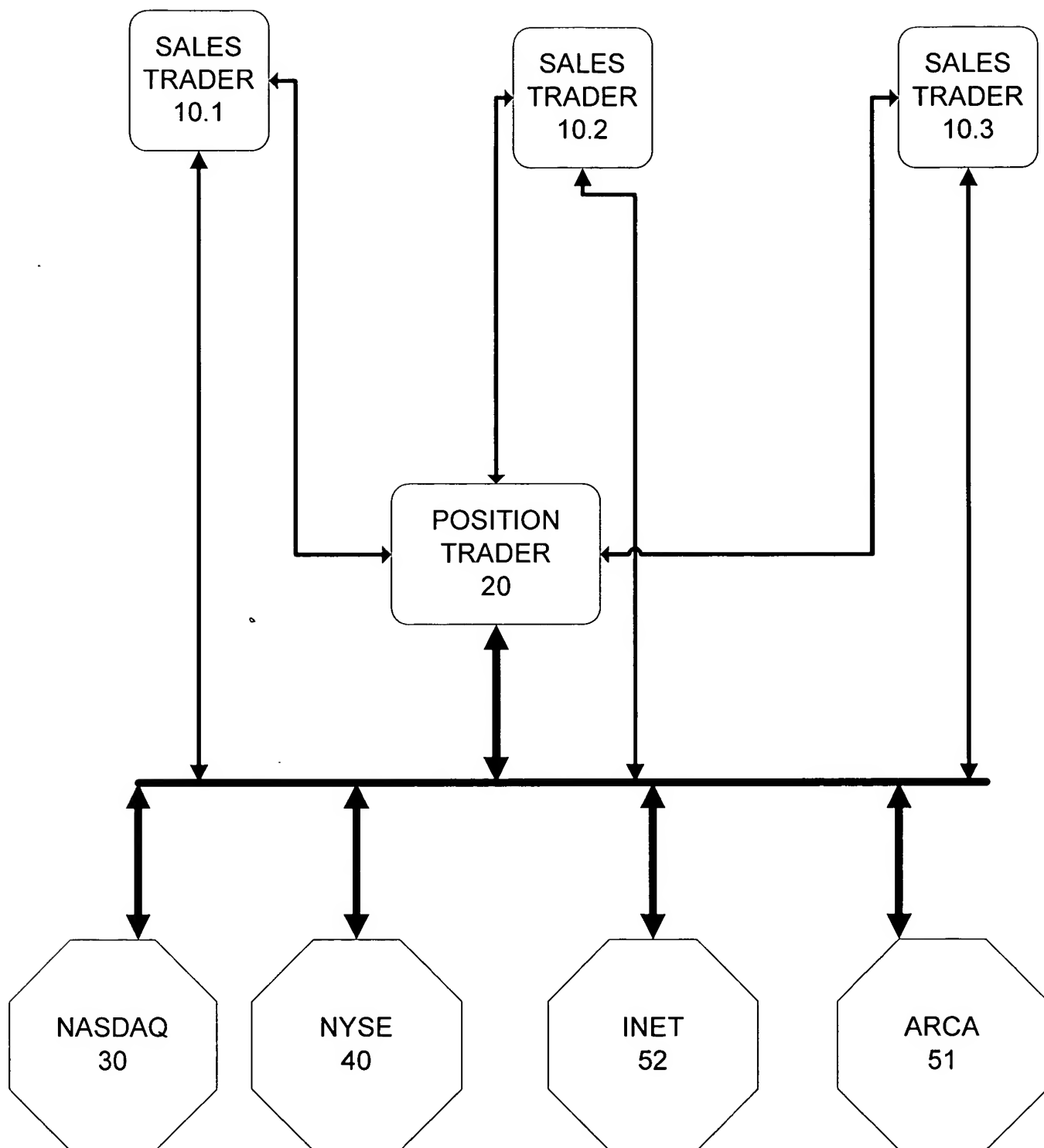


FIGURE 1 (PRIOR ART)

110

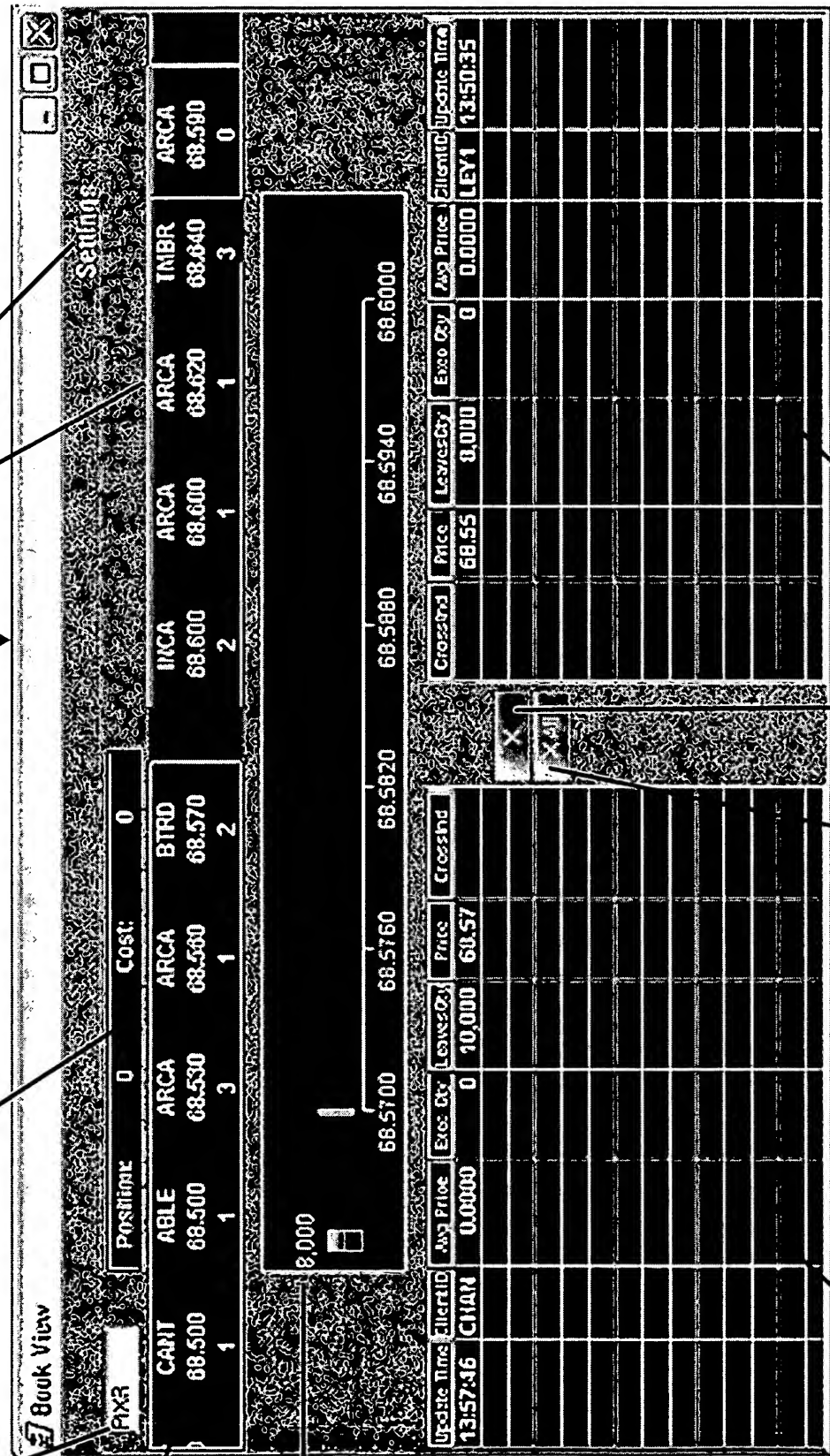
120

100

132

165

FIGURE 2A



131

150

141

160

161

142

Book View

FXR

Position: 0 Cost: 0

Settings

ABLE	ARCA	SBSH	BTRD
68.500	68.530	68.570	68.570
1	3	1	2

INCA	SBSH	ARCA	ARCA
68.600	68.600	68.620	68.590
2	1	3	0

Gross: 22,000

22,000

8,000

68.570

68.5760

68.5820

68.5880

68.5940

68.6000

68.5823

Update Time	ClientID	Ask Price	Exec Qty	LeavesQty	Price	Crosshd	ClientID	Update Time
13:58:53	FIDO	0.0000	0	25,000	MKT		CUST	14:00:55
13:58:34	LEY2	0.0000	0	5,000	68.59		LEY1	13:50:35
13:57:46	CHAR	0.0000	0	10,000	68.57			

100

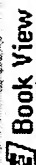
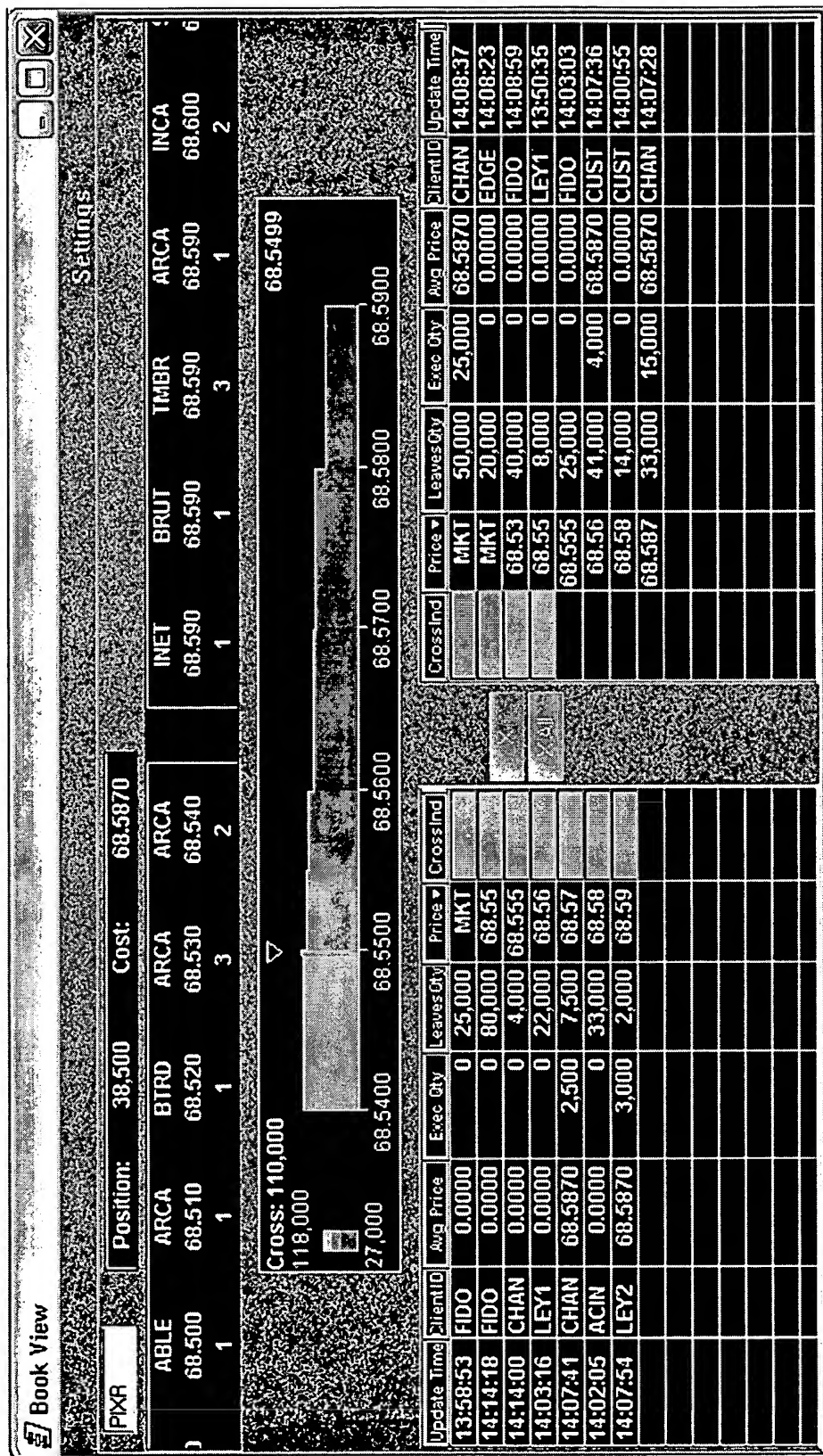


FIGURE 2E



Buyers Price	Bid	Sellers Price				Ask
		Mid				
	10.0100	10.0200	10.0300	10.0400	10.0500	10.0700
10.0100	10.0100	No Cross	No Cross	No Cross	No Cross	No Cross
10.0200	10.0150	10.0200	No Cross	No Cross	No Cross	No Cross
10.0300	10.0200	10.0250	10.0300	No Cross	No Cross	No Cross
10.0400	10.0250	10.0300	10.0350	10.0400	No Cross	No Cross
10.0500	10.0300	10.0350	10.0400	10.0450	10.0500	No Cross
10.0600	10.0350	10.0400	10.0450	10.0500	10.0550	No Cross
10.0700	10.0400	10.0450	10.0500	10.0550	10.0600	10.0700

When multiple orders are involved, or there is a "spread" between the possible cross price, the cross may occur at any price the trader selects.

FIGURE 3

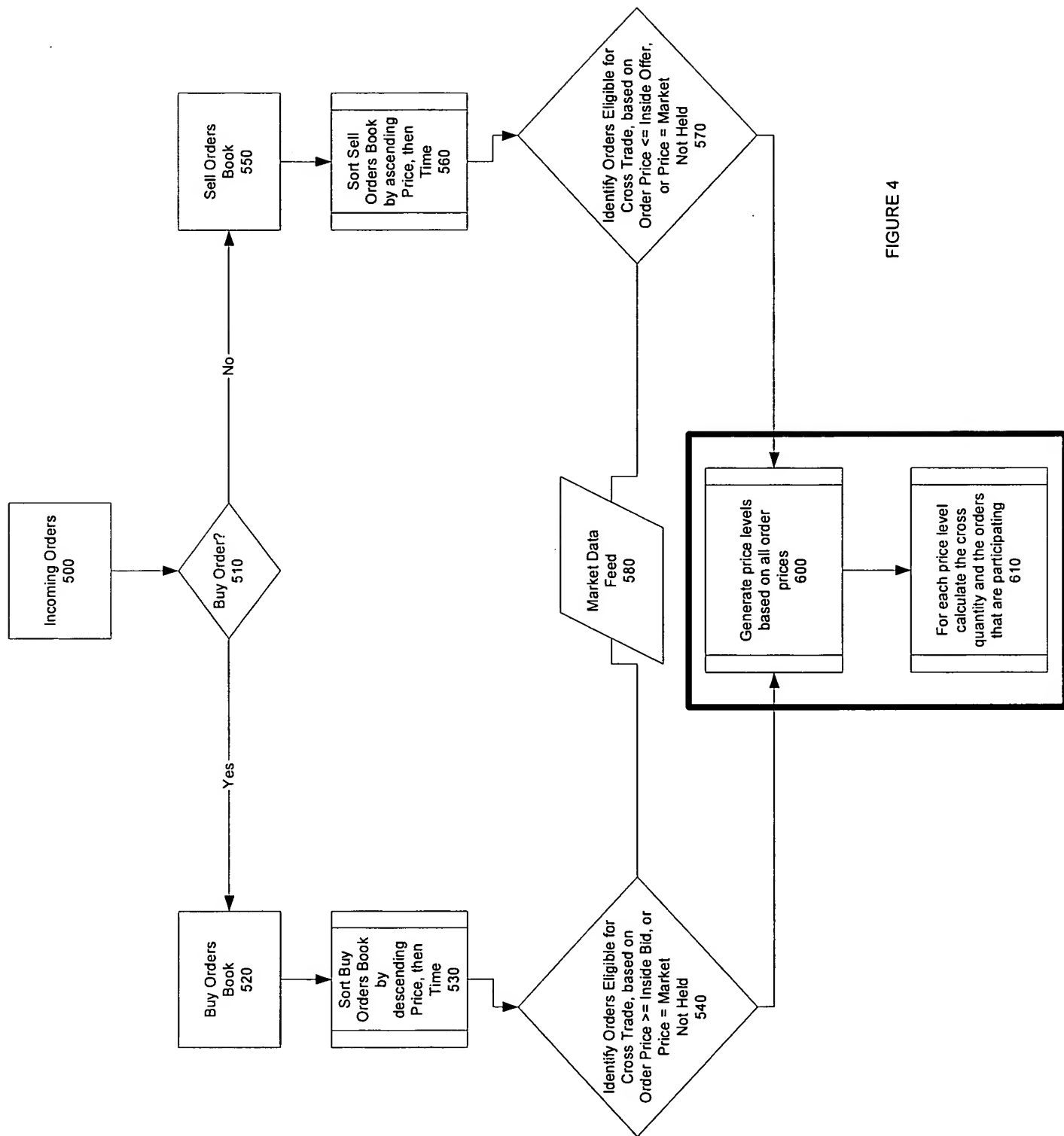


FIGURE 4